

DAFTAR SAMPEL PENELITIAN		
No	Kode	Nama Perusahaan
1	ANTM	Aneka Tambang Tbk
2	ASII	Astra Internasional Tbk
3	BNBR	Bakrie & Brother Tbk
4	BRPT	Barito Scan Pacific Tbk
5	BUMI	Bumi Resources Tbk
6	GJTL	Gajah Tunggal Tbk
7	HMSP	HM Sampoerna Tbk
8	INKP	Indah Kiat Pulp Tbk
9	INTP	Indocement Tbk
10	JIHD	Jakarta Internasional Hilton Tbk
11	KLBF	Kalbe Farma Tbk
12	LMAS	Limas Stokhomindo Tbk
13	NISP	Bank Nisp Tbk
14	PNBN	Bank Panin Tbk
15	PNIN	Panin Insurance Tbk
16	PTBA	Tambang Batu Bara Tbk
17	RALS	Ramayana Lestari Tbk
18	RMBA	Bentoel Tbk
19	SMCB	Semen Cibinong Tbk
20	SMGR	Semen Gresik Tbk
21	SMRA	Sumarecon Agung Tbk
22	TKIM	Pabrik Kertas Tjiwi Kimia Tbk
23	TLKM	Telekomunikasi Tbk
24	TSPC	Tempo Scan Pasifik Tbk
25	UNTR	United Tractor Tbk
26	UNVR	Unilever Tbk

## Koefisien Alpha dan Beta

Independent: RMT

<i>Dependent Mth</i>	<i>Rsq</i>	<i>d.f.</i>	<i>F</i>	<i>Sigf</i>	<i>b0</i>	<i>b1</i>
<i>RIT.ANTM LIN</i>	.003	98	.30	.583	.0004	.0056
<i>RIT.ASSI LIN</i>	.000	98	1.2E-03	.972	.0009	-.0008
<i>RIT.BNBR LIN</i>	.000	98	.01	.920	.0064	-.0023
<i>RIT.BRPT LIN</i>	.000	98	4.9E-04	.982	.0054	-.0004
<i>RIT.BUMI LIN</i>	.000	98	1.3E-03	.972	.0261	-.0033
<i>RIT.GJTL LIN</i>	.022	98	2.24	.138	.0014	.0147
<i>RIT.HMSP LIN</i>	.001	98	.09	.767	-.0013	-.0020
<i>RIT.INKP LIN</i>	.000	98	4.5E-04	.983	.0058	.0006
<i>RIT.INTP LIN</i>	.000	98	.04	.840	.0035	.0037
<i>RIT.JIHD LIN</i>	.000	98	3.0E-03	.956	.0146	.0016
<i>RIT.KLBF LIN</i>	.000	98	.05	.825	.0929	-.0631
<i>RIT.LMAS LIN</i>	.003	98	.30	.587	.0075	-.0055
<i>RIT.NISP LIN</i>	.003	98	.26	.615	.0023	-.0117
<i>RIT.PNBN LIN</i>	.000	98	.01	.914	.0073	.0033
<i>RIT.PNIN LIN</i>	.016	98	1.60	.208	.0046	-.0145
<i>RIT.PTBA LIN</i>	.013	98	1.30	.257	.0001	.0104
<i>RIT.RALS LIN</i>	.000	98	9.5E-08	1.000	.0063	1.1E-05
<i>RIT.RMBA LIN</i>	.000	98	4.2E-03	.948	-.0002	-.0007
<i>RIT.SMCB LIN</i>	.000	98	9.4E-03	.923	.0024	-.0007
<i>RIT.SMGR LIN</i>	.002	98	.21	.649	.0004	-.0035
<i>RIT.SMRA LIN</i>	.000	98	1.4E-04	.990	.0001	.0001
<i>RIT.TKIM LIN</i>	.000	98	5.5E-03	.941	.0828	-.0196
<i>RIT.TLKM LIN</i>	.000	98	4.9E-03	.945	-.0002	-.0005
<i>RIT.TSPC LIN</i>	.000	98	6.2E-03	.937	.0822	-.0214

<i>RIT.UNTR LIN</i>	<i>.001</i>	<i>98</i>	<i>.09</i>	<i>.765</i>	<i>.0035</i>	<i>-.0071</i>
<i>RIT.UNVR LIN</i>	<i>.000</i>	<i>98</i>	<i>4.4E-03</i>	<i>.947</i>	<i>.0044</i>	<i>.0018</i>

## NPar Tests

### One-Sample Kolmogorov-Smirnov Test

		AAR.SBLM	AAR.SSDH
N		26	26
Normal Parameters <sup>a,b</sup>	Mean	-1.5129231E-02	-2.1958847E-02
	Std. Deviation	3.126788E-02	3.065716E-02
Most Extreme Differences	Absolute	.278	.277
	Positive	.175	.175
	Negative	-.278	-.277
Kolmogorov-Smirnov Z		1.417	1.412
Asymp. Sig. (2-tailed)		.036	.037

a. Test distribution is Normal.

b. Calculated from data.



## T-Test

### Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	AR_5 Sebelum	-1.7866154E-02	26	3.980974E-02	7.807333E-03
	AR5 Sesudah	-3.3935769E-02	26	4.309158E-02	8.450955E-03

### Paired Samples Correlations

		N	Correlation	Sig.
Pair 1	AR_5 Sebelum & AR5 Sesudah	26	.115	.575

### Paired Samples Test

			Paired Differences					t	df	Sig. (2-tailed)
			Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
						Lower	Upper			
Pair 1	AR_5 - AR5	Sebelum Sesudah	1.606962E-02	5.519048E-02	1.082374E-02	-6.2223012E-03	3.836153E-02	1.485	25	.150

## T-Test

### Paired Samples Statistics

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	AR_4 Sebelum	-1.8037692E-02	26	3.524722E-02	6.912548E-03
	AR4 Sesudah	-1.1018462E-02	26	2.891718E-02	5.671126E-03

### Paired Samples Correlations

		N	Correlation	Sig.
Pair 1	AR_4 Sebelum & AR4 Sesudah	26	.705	.000

### Paired Samples Test

			Paired Differences					t	df	Sig. (2-tailed)
			Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
						Lower	Upper			
Pair 1	AR_4 Sebelum - AR4 Sesudah		-7.0192308E-03	2.531912E-02	4.965487E-03	-1.7245843E-02	3.207381E-03	-1.414	25	.170

## T-Test

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	AR_3 Sebelum	-7.5442308E-03	26	2.958845E-02	5.802772E-03
	AR3 Sesudah	-2.0425769E-02	26	3.385439E-02	6.639392E-03

**Paired Samples Correlations**

		N	Correlation	Sig.
Pair 1	AR_3 Sebelum & AR3 Sesudah	26	.631	.001

**Paired Samples Test**

			Paired Differences					t	df	Sig. (2-tailed)
			Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
						Lower	Upper			
Pair 1	AR_3 Sebelum - AR3 Sesudah		1.288154E-02	2.751840E-02	5.396802E-03	1.766617E-03	2.399646E-02	2.387	25	.025

## T-Test

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	AR_2 Sebelum	-1.8656538E-02	26	3.227887E-02	6.330407E-03
	AR2 Sesudah	-4.0562308E-02	26	4.919100E-02	9.647150E-03

**Paired Samples Correlations**

		N	Correlation	Sig.
Pair 1	AR_2 Sebelum & AR2 Sesudah	26	.466	.016

**Paired Samples Test**

			Paired Differences					t	df	Sig. (2-tailed)
			Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
						Lower	Upper			
Pair 1	AR_2 - AR2	Sebelum Sesudah	2.190577E-02	4.451390E-02	8.729893E-03	3.926218E-03	3.988532E-02	2.509	25	.019



## T-Test

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	AR_1 Sebelum	-1.3545769E-02	26	5.278102E-02	1.035121E-02
	AR1 Sesudah	-3.8507692E-03	26	4.179888E-02	8.197435E-03

**Paired Samples Correlations**

		N	Correlation	Sig.
Pair 1	AR_1 Sebelum & AR1 Sesudah	26	.295	.143

**Paired Samples Test**

			Paired Differences					t	df	Sig. (2-tailed)
			Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
						Lower	Upper			
Pair 1	AR_1 - AR1	Sebelum Sesudah	-9.6950000E-03	5.684343E-02	1.114791E-02	-3.2654559E-02	1.326456E-02	-0.870	25	.393

## T-Test

**Paired Samples Statistics**

		Mean	N	Std. Deviation	Std. Error Mean
Pair 1	CARR_SBL	-7.5652308E-02	26	.1563387	3.066054E-02
	CARR_SSD	-.1097923	26	.1532778	3.006025E-02

**Paired Samples Correlations**

		N	Correlation	Sig.
Pair 1	CARR_SBL & CARR_SSD	26	.665	.000

**Paired Samples Test**

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	CARR_SBL - CARR_SSD	3.414000E-02	.1268115	2.486979E-02	-1.7080284E-02	8.536028E-02	1.373	25	.182

## NPar Tests

### Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
CARR_SBL	26	-7.5652308E-02	.1563387	-.48656	.16130
CARR_SSD	26	-.1097923	.1532778	-.52823	.03348

## Wilcoxon Signed Ranks Test

### Ranks

	N	Mean Rank	Sum of Ranks
CARR_SSD - CARR_SBL Negative Ranks	13 <sup>a</sup>	17.15	223.00
Positive Ranks	13 <sup>b</sup>	9.85	128.00
Ties	0 <sup>c</sup>		
Total	26		

a. CARR\_SSD < CARR\_SBL

b. CARR\_SSD > CARR\_SBL

c. CARR\_SBL = CARR\_SSD

### Test Statistics<sup>b</sup>

	CARR_SSD - CARR_SBL
Z	-1.206 <sup>a</sup>
Asymp. Sig. (2-tailed)	.228

a. Based on positive ranks.

b. Wilcoxon Signed Ranks Test

## NPar Tests

### Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
AR_5 Sebelum	26	-1.7866154E-02	3.980974E-02	-.11046	.07587
AR_4 Sebelum	26	-1.8037692E-02	3.524722E-02	-.11596	.04782
AR_3 Sebelum	26	-7.5442307E-03	2.958845E-02	-.08946	.04565
AR_2 Sebelum	26	-1.8656538E-02	3.227887E-02	-.08283	.03598
AR_1 Sebelum	26	-1.3545769E-02	5.278102E-02	-.12782	.10792
AR5 Sesudah	26	-3.3935769E-02	4.309158E-02	-.13793	.02940
AR4 Sesudah	26	-1.1018462E-02	2.891718E-02	-.08284	.04313
AR3 Sesudah	26	-2.0425769E-02	3.385439E-02	-.10488	.01955
AR2 Sesudah	26	-4.0562308E-02	4.919100E-02	-.15024	.02792
AR1 Sesudah	26	-3.8507689E-03	4.179888E-02	-.11015	.04590

## Wilcoxon Signed Ranks Test

### Ranks

		N	Mean Rank	Sum of Ranks
AR5 Sesudah - AR_5 Sebelum	Negative Ranks	17	12.59	214.00
	Positive Ranks	8	13.88	111.00
	Ties	1		
	Total	26		
AR4 Sesudah - AR_4 Sebelum	Negative Ranks	8	10.25	82.00
	Positive Ranks	15	12.93	194.00
	Ties	3		
	Total	26		
AR3 Sesudah - AR_3 Sebelum	Negative Ranks	16	14.75	236.00
	Positive Ranks	9	9.89	89.00
	Ties	1		
	Total	26		
AR2 Sesudah - AR_2 Sebelum	Negative Ranks	15	16.80	252.00
	Positive Ranks	11	9.00	99.00
	Ties	0		
	Total	26		
AR1 Sesudah - AR_1 Sebelum	Negative Ranks	8	15.88	127.00
	Positive Ranks	18	12.44	224.00
	Ties	0		
	Total	26		

**Test Statistics<sup>c</sup>**

	AR5 Sesudah - AR_5 Sebelum	AR4 Sesudah - AR_4 Sebelum	AR3 Sesudah - AR_3 Sebelum	AR2 Sesudah - AR_2 Sebelum	AR1 Sesudah - AR_1 Sebelum
Z	-1.386 <sup>a</sup>	-1.703 <sup>b</sup>	-1.978 <sup>a</sup>	-1.943 <sup>a</sup>	-1.232 <sup>b</sup>
Asymp. Sig. (2-tailed)	.166	.089	.048	.052	.218

a. Based on positive ranks.

b. Based on negative ranks.

c. Wilcoxon Signed Ranks Test

